hw4 write

March 8, 2024

```
import sys

if sys.version_info[0] < 3:
    raise Exception("Python 3 not detected.")
import numpy as np
import matplotlib.pyplot as plt
import matplotlib
from sklearn import svm
from scipy import io, stats, cluster, ndimage
import math
import pandas as pd

# import learners</pre>
```

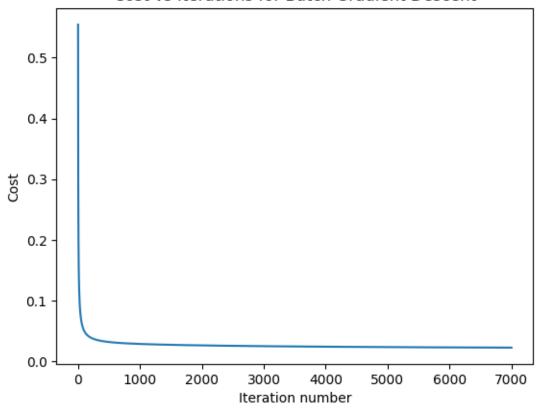
1 3 Wine Classification

```
[]: # 3.2
     np.random.seed(10)
     wine_data = io.loadmat('data.mat')
     # dict_keys(['__header__', '__version__', '__globals__', 'y', 'X', _
     → 'description', 'X_test'])
     wine_X = wine_data['X']
     wine_y = wine_data['y'] # len = 5000
     num_feat = len(wine_data["X"][0]) # len = 12
     # Add fictitious feature of 1s for bias term
     assert len(wine_X) == len(wine_y)
     num_samples = len(wine_X)
     fict_feat = np.ones((num_samples, 1)) # [[1], [1], ...]
     wine_X = np.append(wine_X, fict_feat, axis=1)
     num_feat_add_1 = num_feat + 1
     # train val split
     shuffled_idx = np.random.permutation(num_samples)
```

```
val_size = 1000
val_data = wine_X[shuffled_idx][:val_size]
val_label = wine_y[shuffled_idx][:val_size]
train_data = wine_X[shuffled_idx][val_size:]
train_label = wine_y[shuffled_idx][val_size:]
train_label = train_label.flatten()
# Normalizing data by using means and sds of training data
means = [np.mean(train_data[:, i]) for i in range(num_feat)]
sds = [np.std(train_data[:, i]) for i in range(num_feat)]
# standardize each feature across all samples -> for training data
for i in range(num_feat):
   train_data[:, i] = (train_data[:, i] - means[i]) / sds[i]
# for validation data
for i in range(num_feat):
   val_data[:, i] = (val_data[:, i] - means[i]) / sds[i]
def logis(w, X):
   z = np.dot(X, w) # Vectorized computation of the dot product
   s = 1 / (1 + np.exp(-z)) # Vectorized application of the sigmoid function
   return s
# Initialize the weights with an additional term for the bias
w = np.zeros(num feat + 1)
# Set learning rate, regularization constant, iterations
learn_rate = 0.0001
reg_const = 0.05
num_iter = 7000
# Init a list to keep track of the cost at each iteration
cost = np.zeros(num_iter + 1)
# Compute the initial cost
probabilities = logis(w, train_data)
cost[0] = (
    -np.dot(train_label.T, np.log(probabilities))
    - np.dot((1 - train_label.T), np.log(1 - probabilities))
   + (reg_const / 2) * np.sum(w**2)
) / num_samples
# Perform gradient descent
for iter in range(num_iter):
```

```
# Calculate the gradient
   errors = train_label - probabilities
   gradient = reg_const*w - np.dot(train_data.T, errors)
    # Update the weights
   w -= learn_rate * gradient
   # Calculate the predictions
   probabilities = logis(w, train_data)
   # Calculate and store the cost
   cost[iter + 1] = (
        -np.dot(train_label.T, np.log(probabilities))
        - np.dot((1 - train_label.T), np.log(1 - probabilities))
       + (reg_const / 2) * np.sum(w**2)
   ) / num_samples
# Plot the cost history over iterations
plt.plot(cost)
plt.xlabel("Iteration number")
plt.ylabel("Cost")
plt.title("Cost vs Iterations for Batch Gradient Descent")
plt.show()
# check validation
s_test = logis(w, val_data)
# Convert probabilities to binary predictions
binary_predictions = np.where(s_test >= 0.5, 1, 0)
correct_predictions = np.sum(binary_predictions == val_label.flatten())
# Calculate accuracy
accur = (
   correct_predictions / val_size
print(f"Validation Accuracy is {accur * 100} %")
```

Cost vs Iterations for Batch Gradient Descent



Validation Accuracy is 99.5 %

```
[]: # 3.6 Kaggle Submission

fict_feat_test = np.ones((len(wine_data["X_test"]), 1)) # [[1], [1], ...]
wine_X_test = np.append(wine_data["X_test"], fict_feat_test, axis=1)
for i in range(num_feat):
    wine_X_test[:, i] = (wine_X_test[:, i] - means[i]) / sds[i]

predictions = logis(w, wine_X_test)

# Convert probabilities to binary predictions
predictions = np.where(predictions >= 0.5, 1, 0)

df = pd.DataFrame({"Category": predictions})
df.index += 1
df.to_csv(f"wine_pred.csv", index_label="Id")
```

```
[]: # 3.4
             np.random.seed(10)
             wine_data = io.loadmat("data.mat")
             \#\ dict\_keys(['\_header\_\_',\ '\_version\_\_',\ '\_globals\_\_',\ 'y',\ 'X', \sqcup globals\_\_',\ 'y',\ 'X',\ \sqcup globals\_\_',\ 'y',\ 'y',\ 'x',\ \sqcup globals\_\_',\ 'y',\ 'x',\ \sqcup globals\_\_',\ 'y',\ 'x',\ 'y',\ 'x',\ 'y',\ 'x',\ 'y',\ 'y',\ 'x',\ 'y',\ '
              → 'description', 'X_test'])
             wine_X = wine_data["X"]
             wine_y = wine_data["y"] # len = 5000
             num_feat = len(wine_data["X"][0]) # len = 12
             # Add fictitious feature of 1s for bias term
             assert len(wine_X) == len(wine_y)
             num_samples = len(wine_X)
             fict_feat = np.ones((num_samples, 1)) # [[1], [1], ...]
             wine_X = np.append(wine_X, fict_feat, axis=1)
             num_feat_add_1 = num_feat + 1
             # train val split
             shuffled_idx = np.random.permutation(num_samples)
             val_size = 1000
             val_data = wine_X[shuffled_idx][:val_size]
             val_label = wine_y[shuffled_idx][:val_size]
             train_data = wine_X[shuffled_idx][val_size:]
             train_label = wine_y[shuffled_idx][val_size:]
             train_label = train_label.flatten()
             # Normalizing data by using means and sds of training data
             means = [np.mean(train_data[:, i]) for i in range(num_feat)]
             sds = [np.std(train_data[:, i]) for i in range(num_feat)]
             # standardize each feature across all samples -> for training data
             for i in range(num_feat):
                       train_data[:, i] = (train_data[:, i] - means[i]) / sds[i]
             # for validation data
             for i in range(num_feat):
                       val_data[:, i] = (val_data[:, i] - means[i]) / sds[i]
             def logis(w, X):
                       z = np.dot(X, w) # Vectorized computation of the dot product
                       s = 1 / (1 + np.exp(-z)) # Vectorized application of the sigmoid function
                       return s
```

```
# Initialize the weights, grad, cost for const and proportional step sizes
w = np.zeros(num_feat + 1)
grad = np.zeros(num_feat + 1)
w_p= np.zeros(num_feat + 1)
grad_p = np.zeros(num_feat + 1)
# Set learning rate, regularization constant, iterations
learn rate = 0.00001
learn_rate_init = 0.0005
reg_const = 0.01
num_iter = 7000
cost = np.zeros(num_iter + 1)
cost_p = np.zeros(num_iter + 1)
prob = logis(w, train_data)
prob_p = logis(w_p, train_data)
cost[0] = (
    -np.dot(train_label.T, np.log(prob))
    - np.dot((1 - train_label.T), np.log(1 - prob))
    + (reg_const / 2) * np.sum(w**2)
) / num_samples
cost_p[0] = (
    -np.dot(train_label.T, np.log(prob_p))
    - np.dot((1 - train_label.T), np.log(1 - prob_p))
    + (reg_const / 2) * np.sum(w_p**2)
) / num_samples
train_size = num_samples - val_size
index = -1
for iter in range(num iter):
    learn_rate_p = np.true_divide(learn_rate_init, iter + 1)
    index += 1
    # # if finish a cycle, reshuffle
    if index == train_size:
        shuffled_idx = np.random.permutation(train_size)
        train_data = train_data[shuffled_idx]
        train_label = train_label[shuffled_idx]
```

```
index = 0
    # Calculate the gradient
   errors = train_label - prob
   errors_p = train_label - prob_p
   gradient = reg_const * w - train_size * errors[index] * train_data[index].T
   gradient_p = reg_const * w_p - train_size * errors_p[index] *__
 →train data[index].T
   # Update the weights
   w -= learn_rate * gradient
   w_p -= learn_rate_p * gradient_p
   prob = logis(w, train_data)
   prob_p = logis(w_p, train_data)
    # Calculate and store the cost
   cost[iter + 1] = (
        - np.dot(train_label.T, np.log(prob))
        - np.dot((1 - train label.T), np.log(1 - prob))
       + (reg_const / 2) * np.sum(w**2)
   ) / num_samples
   cost_p[iter + 1] = (
        - np.dot(train_label.T, np.log(prob_p))
        - np.dot((1 - train_label.T), np.log(1 - prob_p))
        + (reg_const / 2) * np.sum(w_p**2)
   ) / num_samples
# Plot the cost history over iterations
plt.plot(cost)
plt.xlabel("Iteration number")
plt.ylabel("Cost")
plt.title("Cost vs Iterations for Stochastic Gradient Descent")
plt.show()
# plt.plot(cost, label="no decay")
plt.plot(cost, label="Constant")
plt.plot(cost_p, label="Decay")
plt.xlabel("Iteration number")
plt.ylabel("Cost")
plt.legend()
plt.title("Cost vs. Iterations with decaying & const learning rate")
plt.show()
```

```
# Checking validation
s_test = logis(w, val_data)
s_test_p = logis(w_p, val_data)

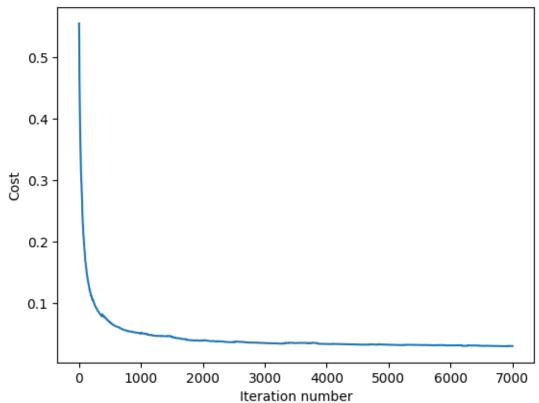
# Convert probabilities to binary predictions
binary_predictions = np.where(s_test >= 0.5, 1, 0)
correct_predictions = np.sum(binary_predictions == val_label.flatten())

binary_predictions_p = np.where(s_test_p >= 0.5, 1, 0)
correct_predictions_p = np.sum(binary_predictions_p == val_label.flatten())

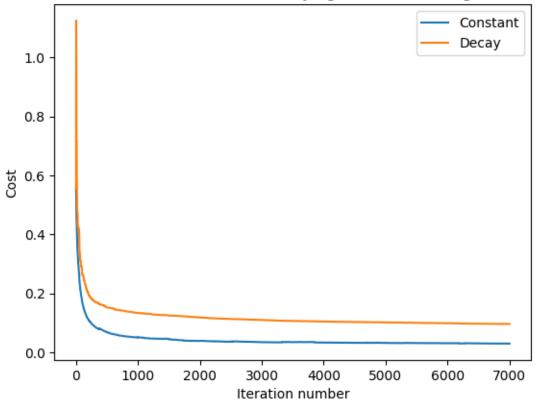
# Calculate accuracy
accur = correct_predictions / val_size
accur_p = correct_predictions_p / val_size

print(f"Validation Accuracy is {accur * 100} %")
print(f"Validation Accuracy is {accur_p * 100} %")
```

Cost vs Iterations for Stochastic Gradient Descent

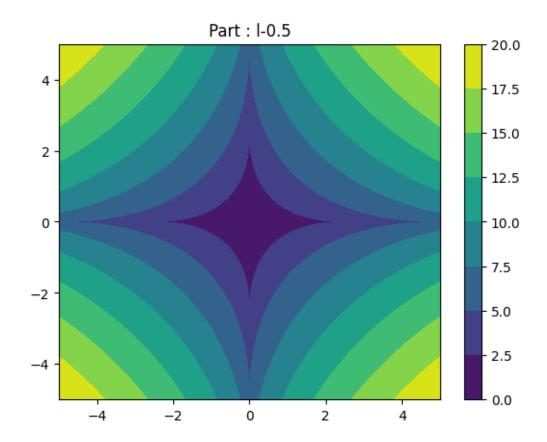


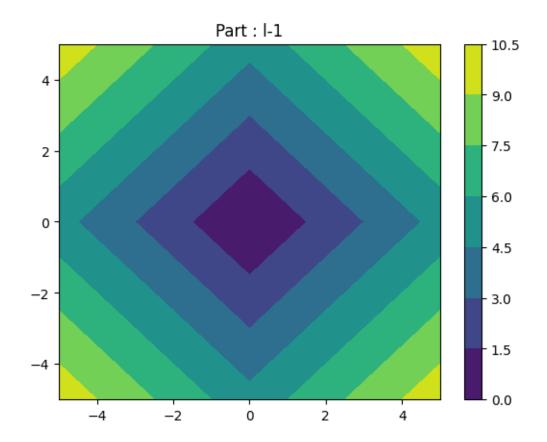
Cost vs. Iterations with decaying & const learning rate

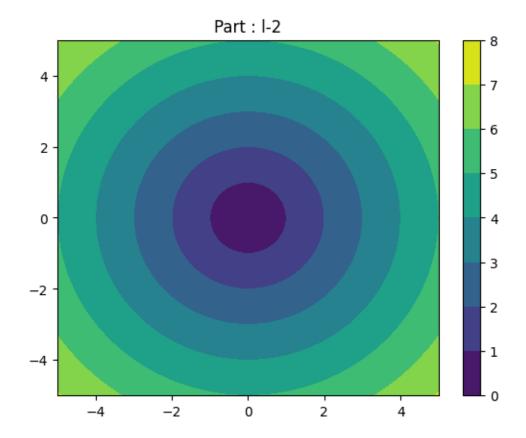


2 5.1

```
[]: def lp_norm(w1, w2, p):
      return (np.abs(w1)**p + np.abs(w2)**p) ** (1/p)
     x = np.linspace(-5, 5, 1000)
    y = np.linspace(-5, 5, 1000)
     X, Y = np.meshgrid(x, y)
     # Part a
     Z = lp_norm(X, Y, 0.5)
     plt.title(f"Part : 1-0.5")
     plt.contourf(X, Y, Z)
    plt.colorbar()
    plt.show()
     # Part b
     Z = lp_norm(X, Y, 1)
     plt.title(f"Part : 1-1")
     plt.contourf(X, Y, Z)
    plt.colorbar()
    plt.show()
     # Part c
     Z = lp_norm(X, Y, 2)
     plt.title(f"Part : 1-2")
     plt.contourf(X, Y, Z)
    plt.colorbar()
     plt.show()
```







[]: